

## iBoxx MSCI ESG Indices Consultation on Eligibility Criteria – Results

**LONDON, JANUARY 23, 2025:** S&P Dow Jones Indices (“S&P DJI”) conducted a [consultation](#) with market participants on potential changes to the below five iBoxx ESG MSCI indices:

- iBoxx MSCI ESG USD FRN Investment Grade Corporates TCA
- iBoxx MSCI ESG EUR FRN Investment Grade Corporates TCA
- iBoxx MSCI ESG EUR Corporates 0-1 TCA
- iBoxx MSCI ESG EUR High Yield Corporates 1-3 TCA
- iBoxx MSCI ESG EUR High Yield Corporates TCA

S&P DJI is incorporating additional MSCI Climate Change Metric screens, excluding issuers that breach the thresholds in the table below.

Change	Previous	Methodology
		Updated
MSCI Climate Change Metrics: Oil & Gas	--	All companies deriving 10% or more revenue from oil and gas-related activities, including distribution/retail, equipment and services, extraction and production, petrochemicals, pipelines and transportation, and refining (not including biofuel production, sales, and trading activities) are excluded.
MSCI Climate Change Metrics: Power Generation	--	All companies deriving 50% or more revenue from thermal coal-based power generation, liquid fuel-based power generation, and natural gas-based power generation are excluded.

### IMPACTED INDICES

Index Name	ISIN (TRi)	Index Ticker
iBoxx MSCI ESG USD FRN Investment Grade Corporates TCA Index	GB00BVFMHX99	IBXXFRN3
iBoxx MSCI ESG EUR FRN Investment Grade Corporates TCA Index	GB00BLD2FH19	IBXXFRNT
iBoxx MSCI ESG EUR Corporates 0-1 TCA Index	GB00BL097R90	IBXXEEC1
iBoxx MSCI ESG EUR High Yield Corporates 1-3 TCA Index	GB00BQ8WRT70	IBXXME1T
iBoxx MSCI ESG EUR High Yield Corporates TCA Index	GB00BCDP8W33	IBXXLHYT

### IMPLEMENTATION TIMING

S&P DJI is implementing the previously described methodology changes in conjunction with the April 2025 month-end rebalancing, which takes effect prior to the market open on **May 1, 2025**. The changes will first be visible to clients in preliminary membership files beginning on **April 10, 2025**.

### ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones

Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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